

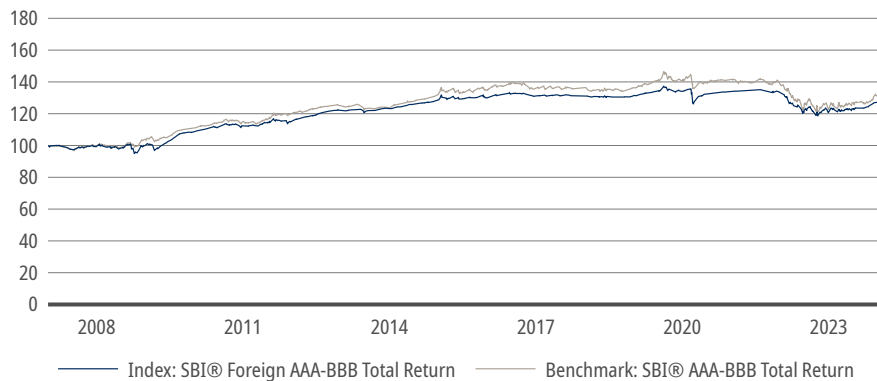


SBI® Foreign AAA-BBB Total Return

Index Description

The SBI® Foreign AAA-BBB TR (SBF14T) reflects the development of a segment of the CHF bond market by tracking the Swiss-franc-denominated bonds of foreign issuers listed on SIX Swiss Exchange. On December 29, 2006 the SBI® Foreign AAA-BBB TR was standardised at 100 points. In order to be included in this index, a bond must be a component of the Swiss Bond Index (SBI® AAA-BBB) and issued by a foreign issuer. For the purpose of SBI® Foreign AAA-BBB TR, foreign refers to issuers outside of Switzerland and Liechtenstein. Its benchmark, SBI® AAA-BBB Total Return (SBR14T), includes CHF bonds from issuers globally with a large share of Swiss issuers.

Index Performance



Annual Index Return

Year	SBF14T	SBR14T
YTD	0.07%	-0.27%
2023	5.23%	7.36%
2022	-9.38%	-12.10%
2021	-0.72%	-1.82%
2020	0.30%	0.90%
2019	2.13%	3.05%
2018	-0.33%	0.07%
2017	0.21%	0.13%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SBF14T	0.07%	0.90%	4.59%	-1.63%	-0.54%	1.69%
SBR14T	-0.27%	1.03%	6.16%	-2.04%	-0.67%	1.58%
Volatility						
SBF14T	0.13%	1.58%	1.63%	3.70%	3.60%	3.00%
SBR14T	2.11%	3.15%	2.57%	5.12%	4.49%	3.62%
Tracking Err.						
SBF14T	1.97%	1.84%	1.66%	2.10%	1.73%	1.47%

¹Annualized values for figures > 1Yr; ²Used benchmark: SBI® AAA-BBB Total Return

Average Coupon

Year	SBF14T	SBR14T
2024	1.27%	1.12%
2023	1.23%	1.09%
2022	0.89%	0.90%
2021	0.82%	0.87%
2020	0.96%	0.99%
2019	1.13%	1.14%
2018	1.32%	1.29%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SBF14T	08/15/2019	10/10/2022	137.27	118.61	-13.59%
SBR14T	08/15/2019	10/10/2022	146.61	120.91	-17.53%

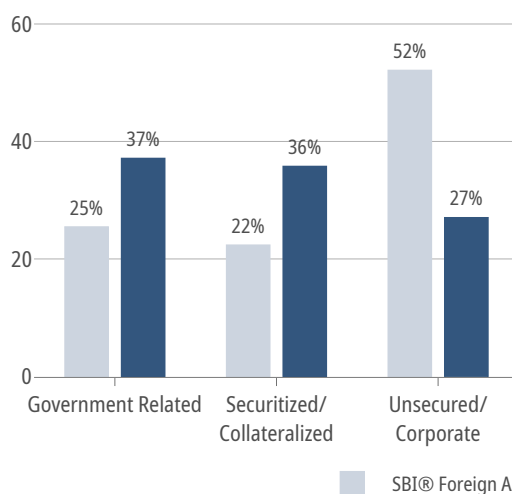
Index Characteristics

	SBF14T	SBR14T
No of Components	548	1755
Historical Data Since	01/03/2007	01/03/2007
Launch Date	01/03/2007	01/03/2007
ESG Rating	B- (7.11)	B (8.32)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.64	1.31
Duration	4.22	7.03
Domestic / Foreign %	0.9% / 99.1%	78.6% / 21.4%
Average Credit Rating	AA	AA

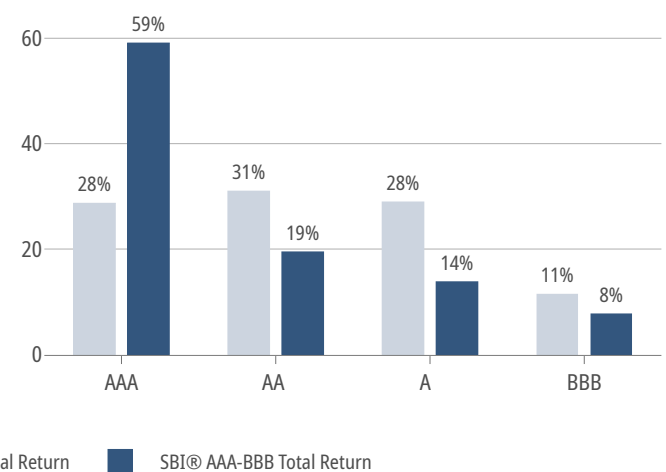
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Münchener Hypo	3,685.05	3.28%
Deutsche Bahn Finance GmbI	2,993.92	2.67%
Scotiabank	2,850.48	2.54%
EIB	2,657.23	2.37%
Banque Fed du Crédit Mutuel	2,604.10	2.32%
Canadian Imperial Bank of ...	2,202.28	1.96%
Corporacion Andina de Fome	2,170.42	1.93%
BNP Paribas	2,164.54	1.93%
Nationwide Building Society	1,858.66	1.66%
Royal Bank of Canada	1,855.51	1.65%
Total	25,042.19	22.32%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SBF14T					
Total Return	SBF14T	CH0027441978	.SBF14T	SBF14T	No
Price	SBF14P	CH0027441986	.SBF14P	SBF14P	No
SBR14T					
Total Return	SBR14T	CH0027441887	.SBR14T	SBR14T	No
Price	SBR14P	CH0027441903	.SBR14P	SBR14P	No

Index Methodology

The SBI® Foreign AAA-BBB Total Return is calculated as a market capitalization weighted index using the Laspeyres method. The respective methodology is described in more detail in the [Rulebook](#).

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SIX
Pfingstweidstrasse 110
CH-8021 Zurich
www.six-group.com/indices

Business Support
Index Sales, Licensing and Data
T +41 58 399 2600
indexdata@six-group.com

Technical Support
Index Operations
T +41 58 399 2229
indexsupport@six-group.com